

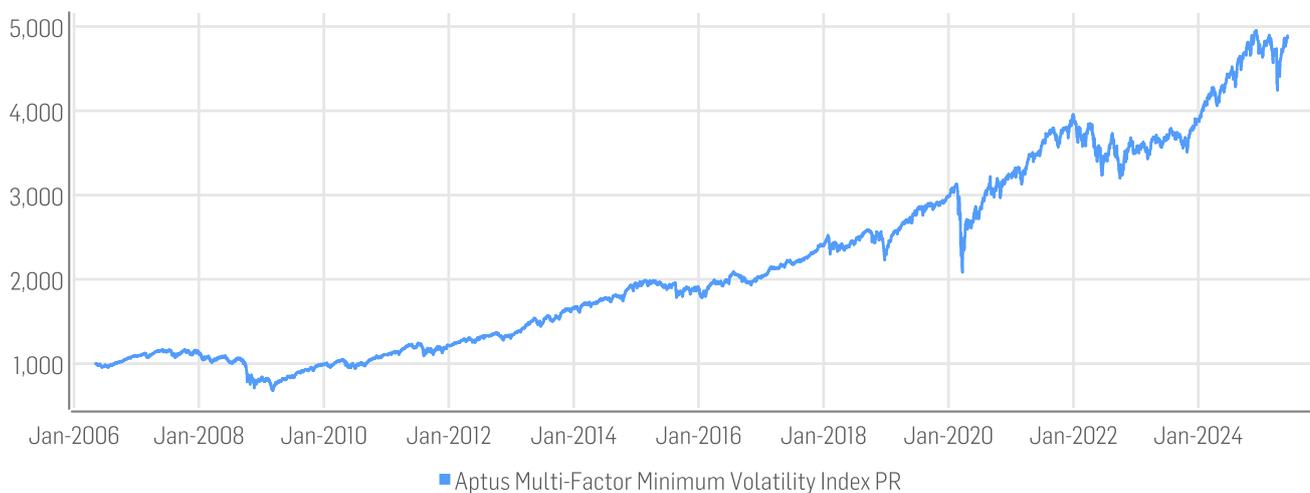
# FACTSHEET - AS OF 06-Jun-2025

## Aptus Multi-Factor Minimum Volatility Index PR

### DESCRIPTION

This index is designed to provide broad exposure to the US mid-large cap universe while tilting towards factors that have historically contributed to enhanced returns and improved risk-adjusted performance. By strategically increasing exposure to these key factors and employing a volatility-minimizing weighting approach, the index aims to capture the majority of market returns with significantly reduced risk, offering a balanced and stable investment option through various market conditions.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0JJ7	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .APFMVVP	Last Price	4892.17
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	100		

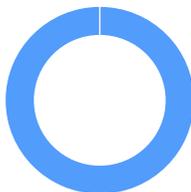
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.54%	3.22%	-0.94%	12.67%	4.25%	389.22%
Performance (p.a.)						8.68%
Volatility (p.a.)	10.31%	23.88%	18.51%	15.08%	19.13%	14.73%
High	4892.17	4892.17	4898.59	4954.50	4898.59	4954.50
Low	4700.28	4244.42	4244.42	4244.42	4244.42	677.77
Sharpe Ratio*	4.70	0.40	-0.33	0.57	0.31	0.30
Max. Drawdown	-1.95%	-10.45%	-14.06%	-14.33%	-13.35%	-41.97%
VaR 95 \ 99				-21.5% \ -38.6%		-20.7% \ -43.4%
CVaR 95 \ 99				-36.3% \ -71.1%		-36.0% \ -67.9%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

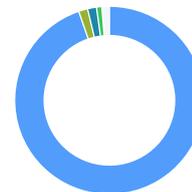
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 94.7%  
• IE 1.5%  
• CH 1.5%  
• BM 0.9%  
• Others 1.3%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.30%
NVIDIA CORP	NVDA UW Equity	US	USD	5.00%
APPLE INC	AAPL UW Equity	US	USD	4.62%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.26%
CENCORA INC	COR UN Equity	US	USD	1.65%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	1.52%
VERISK ANALYTICS INC	VRSK UW Equity	US	USD	1.40%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.38%
KELLANOVA	K UN Equity	US	USD	1.35%
WR BERKLEY CORP	WRB UN Equity	US	USD	1.34%

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